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Let $A = \sum_{n=0}^{\infty} C_{2n}$ and $B = \sum_{n=0}^{\infty} C_{2n+1}$

where $n = 0, 1, 2, \dots$

and let p be the polynomial

$$p(x) = C_0 + C_1 x + C_2 x^2 + C_3 x^3$$

Then $A^2 = \left[\sum_{n=0}^{\infty} C_{2n} \right]^2$ and $B^2 = \left[\sum_{n=0}^{\infty} C_{2n+1} \right]^2$

Hence,

$$A^2 = (C_0 + C_2)^2 = C_0^2 + 2C_0C_2 + C_2^2$$

$$B^2 = (C_1 + C_3)^2 = C_1^2 + 2C_1C_3 + C_3^2$$

$$\begin{aligned} \text{So, } A^2 - B^2 &= (C_0^2 + 2C_0C_2 + C_2^2) - (C_1^2 + 2C_1C_3 + C_3^2) \\ &= C_0^2 - C_1^2 + C_2^2 - C_3^2 + 2C_0C_2 - 2C_1C_3 \end{aligned}$$

and,

$$p(1) = C_0 + C_1 + C_2 + C_3$$

$$p(-1) = C_0 - C_1 + C_2 - C_3$$

$$\text{So, } p(1)p(-1) = (C_0 + C_1 + C_2 + C_3)(C_0 - C_1 + C_2 - C_3)$$

$$\begin{aligned} &= C_0^2 - C_0C_1 + C_0C_2 - C_0C_3 + C_0C_1 - C_1^2 + C_1C_2 - C_1C_3 \\ &+ C_0C_2 - C_1C_2 + C_2^2 - C_2C_3 + C_0C_3 - C_1C_3 + C_2C_3 - C_3^2 \end{aligned}$$

$$= C_0^2 - C_1^2 + C_2^2 - C_3^2 + 2C_0C_2 - 2C_1C_3$$

Hence $A^2 - B^2 = p(1)p(-1)$ as required.